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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/12/2018

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 5-Dec-18			Any day expiry	1	23,000	23,000,000.00	0.00
\$ / R 14-Dec-18		C	Foreign Exchange Future	111	93,491	93,491,000.00	0.00
\$ / R MAXI 14-Dec-18			Foreign Exchange Future	2	52	5,200,000.00	0.00
£ / R 14-Dec-18			Foreign Exchange Future	6	29	29,000.00	0.00
€ / R 14-Dec-18			Foreign Exchange Future	18	585	585,000.00	0.00
CAD/ R 14-Dec-18			Foreign Exchange Future	1	100	100,000.00	0.00
QUANTO £ / \$ 14-Dec-18			Foreign Exchange Future	2	8	80,000.00	0.00
\$ / R 15-Jan-19	14.00	C	Any day expiry	2	348	348,000.00	0.00
\$ / R 18-Mar-19		C	Foreign Exchange Future	51	17,541	17,541,000.00	0.00
£ / R 18-Mar-19			Foreign Exchange Future	1	3	3,000.00	0.00
€ / R 18-Mar-19			Foreign Exchange Future	1	3	3,000.00	0.00
CAD/ R 18-Mar-19			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 14-Jun-19			Foreign Exchange Future	1	1,991	1,991,000.00	0.00
€ / R 14-Jun-19			Foreign Exchange Future	1	100	100,000.00	0.00
\$ / R 16-Sep-19			Foreign Exchange Future	0	0	0.00	0.00
€ / R 16-Sep-19			Foreign Exchange Future	0	0	0.00	0.00
\$ / R 13-Dec-19			Foreign Exchange Future	0	0	0.00	0.00

<b>Contract</b>	<b>Strike</b>	<b>Call/Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Foreign Value</b>
<b>Total Futures</b>				<b>191</b>	<b>114,003</b>	<b>119,223,000.00</b>
<b>Total Options</b>				<b>8</b>	<b>23,348</b>	<b>23,348,000.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>199</b>	<b>137,351</b>	<b>142,571,000.00</b>